What is claimed is:

1.   A method of facilitating trading, comprising:

satisfying a condition at a market, and

automatically receiving a new contra-side best market price in advance of other market participants while the condition at the market is satisfied.

2.   The method of claim 1, wherein the satisfying and receiving are performed by a trading process.

3.   The method of claim 1, wherein the condition is providing the best market price for a side of the market.

4.   A method of facilitating trading, comprising:

automatically notifying a selected party of a new contra-side best market price, and

automatically notifying other market participants of the new contra-side best market price after a predetermined time.

5.   The method of claim 4, wherein the selected party is a provider of a best market price for a side of the market.

6.   The method of claim 4, further comprising checking the identity of the selected party before providing the best market price to the selected party.

7.   The method of claim 4, further comprising checking a recently posted price to determine if the recently posted price is a new contra-side best market price.